



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	2025 On 06-February-20			Bond Future	135.88	136.0964	135.8761	136.0964	5,063.00
17/01/2020	2025 On 07-May-20			Bond Future	138.32	138.5965	138.3242	138.5965	0.00
17/01/2020	2025 On 06-August-20			Bond Future	139.38	139.7187	139.3803	139.7187	0.00
17/01/2020	2025 On 05-November-20			Bond Future	141.89	142.3406	141.8883	142.3406	0.00
17/01/2020	2025 On 04-February-21			Bond Future	142.85	143.3700	142.8467	143.3700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2020	2029 On 06-February-20			Bond Future	101.17	101.1896	101.1692	101.1896	3,765.00
17/01/2020	2029 On 07-May-20			Bond Future	101.89	101.9448	101.8886	101.9448	0.00
17/01/2020	2029 On 06-August-20			Bond Future	103.77	103.8688	103.7665	103.8688	0.00
17/01/2020	2029 On 05-November-20			Bond Future	104.50	104.6842	104.5004	104.6842	0.00
17/01/2020	2030 On 06-February-20			Bond Future	9.03	93.5298	9.0255	93.5298	80,399.00
17/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	652	1	652	1	5,820.00
17/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1630	2	1630	2	0.00
17/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	6	0	6	0	5,820.00
17/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	1145	1	1145	1	0.00
17/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2393	2	2393	2	0.00
17/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	1186	1	1186	1	0.00
17/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	1228	1	1228	1	0.00
17/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	399	0	399	0	0.00
17/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	439	0	439	0	0.00
17/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	252	0	252	0	5,000.00
17/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	3991	4	3991	4	0.00
17/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	110	0	110	0	5,000.00
17/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	419	0	419	0	0.00
17/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	811	1	811	1	0.00
17/01/2020	2030 On 07-May-20			Bond Future	9.10	95.2248	9.0954	95.2248	0.00
17/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	972	1	972	1	0.00
17/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	950	1	950	1	0.00
17/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	929	1	929	1	0.00
17/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	2829	3	2829	3	0.00
17/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	2870	3	2870	3	0.00
17/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	2789	3	2789	3	0.00
17/01/2020	2030 On 06-August-20			Bond Future	9.17	92.9666	9.1672	92.9666	0.00
17/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	2231	2	2231	2	0.00
17/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2290	2	2290	2	0.00
17/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2260	2	2260	2	0.00
17/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2660	3	2660	3	0.00
17/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2630	3	2630	3	0.00
17/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2691	3	2691	3	0.00
17/01/2020	2030 On 05-November-20			Bond Future	9.24	94.7131	9.2374	94.7131	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2462	3	2462	3	1,000.00
17/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	979	1	979	1	1,000.00
17/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1704	2	1704	2	3,000.00
17/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3478	4	3478	4	0.00
17/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	6024	6	6024	6	0.00
17/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3510	4	3510	4	0.00
17/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7718	8	7718	8	0.00
17/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	3008	3	3008	3	3,000.00
17/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1299	1	1299	1	16,000.00
17/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2435	2	2435	2	16,000.00
17/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	7307	7	7307	7	0.00
17/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3543	4	3543	4	0.00
17/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2604	3	2604	3	0.00
17/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3652	4	3652	4	0.00
17/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5534	5	5534	5	0.00
17/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	900	1	900	1	3,000.00
17/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2653	3	2653	3	0.00
17/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4716	5	4716	5	0.00
17/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	3051	3	3051	3	0.00
17/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	1017	1	1017	1	16,000.00
17/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2629	3	2629	3	0.00
17/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1398	1	1398	1	1,000.00
17/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3620	4	3620	4	0.00
17/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6394	6	6394	6	0.00
17/01/2020	2032 On 06-February-20			Bond Future	9.42	94.6014	9.4173	94.6014	71,272.00
17/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	716	1	716	1	0.00
17/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	749	1	749	1	0.00
17/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	684	1	684	1	0.00
17/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	936	1	936	1	0.00
17/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	900	1	900	1	0.00
17/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	865	1	865	1	0.00
17/01/2020	2032 On 07-May-20			Bond Future	9.49	92.1564	9.4925	92.1564	0.00
17/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	1011	1	1011	1	0.00
17/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	1061	1	1061	1	0.00

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17/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	1036	1	1036	1	0.00
17/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	3134	3	3134	3	0.00
17/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	3091	3	3091	3	0.00
17/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	3178	3	3178	3	0.00
17/01/2020	2032 On 06-August-20			Bond Future	9.57	93.8495	9.5688	93.8495	0.00
17/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2446	2	2446	2	0.00
17/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2478	2	2478	2	0.00
17/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2510	3	2510	3	0.00
17/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	3154	3	3154	3	0.00
17/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3222	3	3222	3	0.00
17/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	3188	3	3188	3	0.00
17/01/2020	2032 On 05-November-20			Bond Future	9.65	91.4538	9.6487	91.4538	0.00
17/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	3853	4	3853	4	0.00
17/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9390	9	9390	9	0.00
17/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	8987	9	8987	9	0.00
17/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	1942	2	1942	2	3,000.00
17/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3352	3	3352	3	3,000.00
17/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	2825	3	2825	3	1,000.00
17/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	3887	4	3887	4	0.00
17/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1562	2	1562	2	1,000.00
17/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	3818	4	3818	4	0.00
17/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	3176	3	3176	3	0.00
17/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5465	5	5465	5	0.00
17/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	6235	6	6235	6	0.00
17/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	865	1	865	1	1,000.00
17/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	4168	4	4168	4	0.00
17/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	3119	3	3119	3	0.00
17/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3598	4	3598	4	0.00
17/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	3147	3	3147	3	0.00
17/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	964	1	964	1	3,000.00
17/01/2020	2033 On 06-February-20			Bond Future	100.84	100.9691	100.8367	100.9691	6,960.00
17/01/2020	2033 On 07-May-20			Bond Future	101.47	101.6380	101.4680	101.6380	0.00
17/01/2020	2033 On 06-August-20			Bond Future	103.34	103.5562	103.3382	103.5562	0.00
17/01/2020	2033 On 05-November-20			Bond Future	103.99	104.2877	103.9866	104.2877	0.00

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17/01/2020	2037 On 06-February-20			Bond Future	9.94	88.3518	9.9430	88.3518	72,879.00
17/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	232	0	232	0	0.00
17/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	217	0	217	0	0.00
17/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	202	0	202	0	0.00
17/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	2271	2	2271	2	0.00
17/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	2333	2	2333	2	0.00
17/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	2209	2	2209	2	0.00
17/01/2020	2037 On 07-May-20			Bond Future	10.03	89.9529	10.0251	89.9529	0.00
17/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	898	1	898	1	0.00
17/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	922	1	922	1	0.00
17/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	946	1	946	1	0.00
17/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	4050	4	4050	4	0.00
17/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	4155	4	4155	4	0.00
17/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	4102	4	4102	4	0.00
17/01/2020	2037 On 06-August-20			Bond Future	10.11	87.3451	10.1097	87.3451	0.00
17/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2358	2	2358	2	0.00
17/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2391	2	2391	2	0.00
17/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2325	2	2325	2	0.00
17/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	4143	4	4143	4	0.00
17/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	4102	4	4102	4	0.00
17/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	4061	4	4061	4	0.00
17/01/2020	2037 On 05-November-20			Bond Future	10.19	88.9882	10.1917	88.9882	0.00
17/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	4044	4	4044	4	0.00
17/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	3972	4	3972	4	0.00
17/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	4008	4	4008	4	0.00
17/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	4126	4	4126	4	0.00
17/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	4056	4	4056	4	0.00
17/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	4091	4	4091	4	0.00
17/01/2020	2038 On 06-February-20			Bond Future	116.19	115.9635	116.1873	115.9635	10,886.00
17/01/2020	2038 On 07-May-20			Bond Future	118.28	118.0938	118.2807	118.0938	0.00
17/01/2020	2038 On 06-August-20			Bond Future	118.78	118.6423	118.7806	118.6423	0.00
17/01/2020	2038 On 05-November-20			Bond Future	120.92	120.8687	120.9179	120.8687	0.00
17/01/2020	2040 On 06-February-20			Bond Future	10.08	90.8340	10.0832	90.8340	43,319.00
17/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	152	0	152	0	0.00

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17/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
17/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	176	0	176	0	0.00
17/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
17/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	164	0	164	0	0.00
17/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	2857	3	2857	3	0.00
17/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	2787	3	2787	3	0.00
17/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	9237	9	9237	9	0.00
17/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	2929	3	2929	3	0.00
17/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	14999	15	14999	15	0.00
17/01/2020	2040 On 07-May-20			Bond Future	10.17	92.4801	10.1661	92.4801	0.00
17/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	432	0	432	0	2,640.00
17/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	1738	2	1738	2	2,640.00
17/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	961	1	961	1	0.00
17/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	935	1	935	1	0.00
17/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	909	1	909	1	0.00
17/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	4407	5	4407	5	0.00
17/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	4294	4	4294	4	0.00
17/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	4350	4	4350	4	0.00
17/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	3045	3	3045	3	0.00
17/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	5862	6	5862	6	0.00
17/01/2020	2040 On 06-August-20			Bond Future	10.25	89.6679	10.2516	89.6679	0.00
17/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	2600	3	2600	3	0.00
17/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	2670	3	2670	3	0.00
17/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	2635	3	2635	3	0.00
17/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	4403	4	4403	4	0.00
17/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	4315	4	4315	4	0.00
17/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	4359	4	4359	4	0.00
17/01/2020	2040 On 05-November-20			Bond Future	10.33	91.3550	10.3342	91.3550	0.00
17/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2348	2	2348	2	2,000.00
17/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	3978	4	3978	4	2,000.00
17/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1754	2	1754	2	2,000.00
17/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	3175	3	3175	3	2,000.00
17/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	4241	4	4241	4	0.00
17/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	10706	11	10706	11	0.00

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17/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	4279	4	4279	4	0.00
17/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	9733	10	9733	10	0.00
17/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	4318	4	4318	4	0.00
17/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	4463	5	4463	5	0.00
17/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1574	2	1574	2	2,000.00
17/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	8427	8	8427	8	0.00
17/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5758	6	5758	6	0.00
17/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	4426	4	4426	4	0.00
17/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1269	1	1269	1	2,000.00
17/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4771	5	4771	5	0.00
17/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4501	5	4501	5	0.00
17/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	7105	7	7105	7	0.00
17/01/2020	2044 On 06-February-20			Bond Future	10.18	87.3704	10.1779	87.3704	52,322.00
17/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	82	0	82	0	0.00
17/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	328.00
17/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	63	0	63	0	328.00
17/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	89	0	89	0	0.00
17/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	4632	4	4632	4	0.00
17/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	75	0	75	0	0.00
17/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	3356	4	3356	4	0.00
17/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	3511	4	3511	4	0.00
17/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	51	0	51	0	328.00
17/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	3433	4	3433	4	0.00
17/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	3669	4	3669	4	0.00
17/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	9435	10	9435	10	0.00
17/01/2020	2044 On 07-May-20			Bond Future	10.26	88.9538	10.2594	88.9538	0.00
17/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	5177	5	5177	5	0.00
17/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	884	1	884	1	0.00
17/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	174	0	174	0	100.00
17/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1421	1	1421	1	100.00
17/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	128	0	128	0	556.00
17/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	933	1	933	1	0.00
17/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	279	0	279	0	129.00
17/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1389	1	1389	1	129.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	6800	7	6800	7	0.00
17/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1206	1	1206	1	556.00
17/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	6387	6	6387	6	0.00
17/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	908	1	908	1	0.00
17/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	746	1	746	1	556.00
17/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	670	1	670	1	100.00
17/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	8608	9	8608	9	0.00
17/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	4024	4	4024	4	0.00
17/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4644	5	4644	5	0.00
17/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3663	4	3663	4	0.00
17/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	4704	5	4704	5	0.00
17/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	7044	7	7044	7	0.00
17/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3713	4	3713	4	0.00
17/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	1030	1	1030	1	129.00
17/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	8016	8	8016	8	0.00
17/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4585	5	4585	5	0.00
17/01/2020	2044 On 06-August-20			Bond Future	10.34	86.2019	10.3435	86.2019	0.00
17/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	668	1	668	1	602.00
17/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	1762	2	1762	2	0.00
17/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	2139	2	2139	2	602.00
17/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	316	0	316	0	140.00
17/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1223	1	1223	1	140.00
17/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	1822	2	1822	2	0.00
17/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	7019	7	7019	7	0.00
17/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	6181	6	6181	6	0.00
17/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	1792	2	1792	2	0.00
17/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5588	6	5588	6	0.00
17/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	1838	2	1838	2	140.00
17/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	11757	12	11757	12	0.00
17/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	6793	7	6793	7	0.00
17/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5535	6	5535	6	0.00
17/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1554	2	1554	2	602.00
17/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	5642	6	5642	6	0.00
17/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	5029	5	5029	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	8874	9	8874	9	0.00
17/01/2020	2044 On 05-November-20			Bond Future	10.42	87.8239	10.4246	87.8239	0.00
17/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	2774	3	2774	3	0.00
17/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	2082	2	2082	2	1,815.00
17/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	4083	4	4083	4	0.00
17/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	8764	9	8764	9	0.00
17/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	2806	3	2806	3	568.00
17/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	4158	4	4158	4	0.00
17/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	9016	9	9016	9	0.00
17/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	1173	1	1173	1	568.00
17/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	7719	8	7719	8	0.00
17/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	627	1	627	1	1,815.00
17/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	2965	3	2965	3	1,815.00
17/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	4121	4	4121	4	0.00
17/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4693	5	4693	5	0.00
17/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	6146	6	6146	6	0.00
17/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4653	5	4653	5	0.00
17/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2334	2	2334	2	1,815.00
17/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1888	2	1888	2	1,815.00
17/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	14005	14	14005	14	0.00
17/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7752	8	7752	8	0.00
17/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	10615	11	10615	11	0.00
17/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	6445	6	6445	6	0.00
17/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	1965	2	1965	2	568.00
17/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4732	5	4732	5	0.00
17/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	6395	6	6395	6	0.00
17/01/2020	2046 On 06-February-20			Bond Future	108.00	107.3544	108.0011	107.3544	14,000.00
17/01/2020	2046 On 07-May-20			Bond Future	108.21	107.5923	108.2132	107.5923	0.00
17/01/2020	2046 On 06-August-20			Bond Future	110.21	109.6228	110.2076	109.6228	0.00
17/01/2020	2046 On 05-November-20			Bond Future	110.41	109.8984	110.4098	109.8984	0.00
17/01/2020	2050 On 06-February-20			Bond Future	110.06	109.5378	110.0550	109.5378	11,797.00
17/01/2020	2050 On 07-May-20			Bond Future	112.04	111.5499	112.0381	111.5499	0.00
17/01/2020	2050 On 06-August-20			Bond Future	112.24	111.7901	112.2383	111.7901	0.00
17/01/2020	2050 On 05-November-20			Bond Future	114.26	113.8879	114.2579	113.8879	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	AL37 On 06-February-20			Index Future	685.33	685.0710	685.3270	685.0710	0.00
17/01/2020	AL37 On 07-May-20			Index Future	697.51	697.4860	697.5050	697.4860	0.00
17/01/2020	AL37 On 06-August-20			Index Future	710.06	710.3430	710.0570	710.3430	0.00
17/01/2020	AL7T On 06-February-20			Index Future	791.45	790.9730	791.4530	790.9730	0.00
17/01/2020	AL7T On 07-May-20			Index Future	805.52	805.3070	805.5170	805.3070	0.00
17/01/2020	AL7T On 06-August-20			Index Future	820.01	820.1520	820.0130	820.1520	0.00
17/01/2020	ALBI On 06-February-20			Index Future	703.77	702.9530	703.7650	702.9530	416.00
17/01/2020	ALBI On 07-May-20			Index Future	716.27	715.6930	716.2710	715.6930	0.00
17/01/2020	ALBI On 06-August-20			Index Future	729.16	728.8860	729.1610	728.8860	0.00
17/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/01/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2020	ES33 On 06-February-20			Bond Future	10.97	78.6981	10.9684	78.6981	350.00
17/01/2020	ES33 On 07-May-20			Bond Future	11.09	76.3311	11.0913	76.3311	0.00
17/01/2020	ES33 On 06-August-20			Bond Future	11.22	77.7302	11.2174	77.7302	0.00
17/01/2020	ES33 On 05-November-20			Bond Future	11.35	75.4013	11.3501	75.4013	0.00
17/01/2020	ES42 On 06-February-20			Bond Future	11.27	79.9364	11.2717	79.9364	4,919.00
17/01/2020	ES42 On 07-May-20			Bond Future	11.39	77.1206	11.3922	77.1206	0.00
17/01/2020	ES42 On 06-August-20			Bond Future	11.51	78.5334	11.5140	78.5334	0.00
17/01/2020	ES42 On 05-November-20			Bond Future	11.64	75.7497	11.6407	75.7497	0.00
17/01/2020	GOVI On 06-February-20			GOVI	695.74	694.8820	695.7350	694.8820	1,244.00
17/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
17/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
17/01/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
17/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	73950	8	73950	8	0.00
17/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	74150	8	74150	8	0.00
17/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	74050	8	74050	8	0.00
17/01/2020	GOVI On 07-May-20			GOVI	708.10	707.4750	708.0980	707.4750	0.00
17/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
17/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
17/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
17/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	119020	13	119020	13	0.00
17/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	118820	13	118820	13	0.00
17/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	118920	13	118920	13	0.00
17/01/2020	GOVI On 06-August-20			GOVI	720.84	720.5160	720.8410	720.5160	0.00
17/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
17/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
17/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	72890	8	72890	8	0.00
17/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	72790	8	72790	8	0.00
17/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	72990	8	72990	8	0.00
17/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/01/2020	IGOV On 06-February-20			Index Future	259.17	258.9710	259.1700	258.9710	1,004.00
17/01/2020	IGOV On 07-May-20			Index Future	263.84	263.7280	263.8400	263.7280	47.00
17/01/2020	IGOV On 06-August-20			Index Future	268.65	268.6520	268.6510	268.6520	0.00
17/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
17/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.02	102.0200	102.0200	102.0200	0.00
17/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
17/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.39	95.3900	95.3900	95.3900	0.00
17/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.33	94.3400	94.3300	94.3400	0.00
17/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.21	93.2200	93.2100	93.2200	0.00
17/01/2020	IS05 On 21-September-21			Interest Rate Swap	93.05	93.0600	93.0500	93.0600	0.00
17/01/2020	IS05 On 21-December-21			Interest Rate Swap	95.01	95.0000	95.0100	95.0000	51.00
17/01/2020	IS05 On 15-March-22			Interest Rate Swap	94.91	94.8900	94.9100	94.8900	0.00
17/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.82	95.7900	95.8200	95.7900	0.00
17/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.49	99.4700	99.4900	99.4700	0.00
17/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.50	100.4900	100.5000	100.4900	0.00
17/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.54	93.5300	93.5400	93.5300	0.00
17/01/2020	IS05 On 20-June-23			Interest Rate Swap	99.43	99.4300	99.4300	99.4300	0.00
17/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
17/01/2020	IS10 On 17-December-25			Interest Rate Swap	89.78	89.7800	89.7800	89.7800	0.00
17/01/2020	IS10 On 16-March-26			Interest Rate Swap	86.59	86.6000	86.5900	86.6000	0.00
17/01/2020	IS10 On 15-June-26			Interest Rate Swap	85.20	85.2100	85.2000	85.2100	0.00
17/01/2020	IS10 On 21-September-26			Interest Rate Swap	87.35	87.3500	87.3500	87.3500	0.00
17/01/2020	IS10 On 21-December-26			Interest Rate Swap	91.20	91.2000	91.2000	91.2000	0.00
17/01/2020	IS10 On 15-March-27			Interest Rate Swap	89.67	89.6800	89.6700	89.6800	0.00
17/01/2020	IS10 On 21-June-27			Interest Rate Swap	91.75	91.7400	91.7500	91.7400	0.00
17/01/2020	IS10 On 20-September-27			Interest Rate Swap	97.29	97.2800	97.2900	97.2800	0.00
17/01/2020	IS10 On 20-December-27			Interest Rate Swap	97.62	97.6100	97.6200	97.6100	0.00
17/01/2020	IS10 On 22-March-28			Interest Rate Swap	90.92	90.9100	90.9200	90.9100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2020	IS10 On 20-June-28			Interest Rate Swap	98.33	98.3300	98.3300	98.3300	0.00
17/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
17/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/01/2020	R023 On 06-February-20			Bond Future	7.04	105.4023	7.0362	105.4023	43,600.00
17/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	1315	1	1315	1	0.00
17/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	1368	1	1368	1	0.00
17/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	1342	1	1342	1	0.00
17/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	3	0	3	0	0.00
17/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	3	0	3	0	0.00
17/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	3	0	3	0	0.00
17/01/2020	R023 On 07-May-20			Bond Future	7.01	103.3804	7.0142	103.3804	13,512.00
17/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	356	0	356	0	0.00
17/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	367	0	367	0	0.00
17/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	344	0	344	0	0.00
17/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	660	1	660	1	0.00
17/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	646	1	646	1	0.00
17/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	632	1	632	1	0.00
17/01/2020	R023 On 06-August-20			Bond Future	6.97	105.2871	6.9742	105.2871	0.00
17/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	1087	1	1087	1	0.00
17/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	1121	1	1121	1	0.00
17/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	1104	1	1104	1	0.00
17/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	412	0	412	0	0.00
17/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	417	0	417	0	0.00
17/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	424	0	424	0	0.00
17/01/2020	R023 On 05-November-20			Bond Future	6.94	103.3270	6.9429	103.3270	0.00
17/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	1515	2	1515	2	0.00
17/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	1499	2	1499	2	0.00
17/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	1531	2	1531	2	0.00
17/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	431	0	431	0	0.00
17/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	426	0	426	0	0.00
17/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	421	0	421	0	0.00
17/01/2020	R035 On 06-February-20			Bond Future	9.77	96.8543	9.7693	96.8543	118,405.00
17/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	429	0	429	0	0.00
17/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	406	0	406	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	384	0	384	0	0.00
17/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1724	2	1724	2	0.00
17/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1618	2	1618	2	0.00
17/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1671	2	1671	2	0.00
17/01/2020	R035 On 07-May-20			Bond Future	9.85	94.1067	9.8468	94.1067	105.00
17/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	344	0	344	0	5,000.00
17/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	1876	2	1876	2	5,000.00
17/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	1035	1	1035	1	0.00
17/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	1983	2	1983	2	3,530.00
17/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	443	0	443	0	3,530.00
17/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	1087	1	1087	1	0.00
17/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	5765	6	5765	6	0.00
17/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	6784	7	6784	7	0.00
17/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	1061	1	1061	1	0.00
17/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	3840	4	3840	4	0.00
17/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2585	3	2585	3	0.00
17/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2471	3	2471	3	0.00
17/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	3740	4	3740	4	0.00
17/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5492	6	5492	6	0.00
17/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	532	1	532	1	5,000.00
17/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	3790	4	3790	4	0.00
17/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	709	1	709	1	3,530.00
17/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	5946	6	5946	6	0.00
17/01/2020	R035 On 06-August-20			Bond Future	9.93	95.8350	9.9253	95.8350	0.00
17/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	655	1	655	1	24,761.00
17/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	3142	3	3142	3	0.00
17/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	3104	3	3104	3	0.00
17/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	392	0	392	0	3,000.00
17/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	3179	3	3179	3	0.00
17/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	3214	3	3214	3	0.00
17/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	3145	3	3145	3	0.00
17/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9410	10	9410	10	0.00
17/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	7651	8	7651	8	0.00
17/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	3180	3	3180	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2020	R035 On 05-November-20			Bond Future	10.01	93.1347	10.0102	93.1347	0.00
17/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	5228	5	5228	5	0.00
17/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	5186	5	5186	5	0.00
17/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	5270	5	5270	5	0.00
17/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	3039	3	3039	3	0.00
17/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	3013	3	3013	3	0.00
17/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	2987	3	2987	3	0.00
17/01/2020	R186 On 06-February-20			Bond Future	8.19	113.3798	8.1870	113.3798	99,678.00
17/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	2069	2	2069	2	0.00
17/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	404	0	404	0	821.00
17/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	2168	2	2168	2	0.00
17/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	1826	2	1826	2	0.00
17/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	2118	2	2118	2	0.00
17/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	4407	4	4407	4	0.00
17/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	69	0	69	0	0.00
17/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	65	0	65	0	0.00
17/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	2	0	2	0	821.00
17/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	103	0	103	0	821.00
17/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	834	1	834	1	0.00
17/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	74	0	74	0	0.00
17/01/2020	R186 On 07-May-20			Bond Future	8.24	115.4345	8.2372	115.4345	1,933.00
17/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2271	2	2271	2	0.00
17/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	1034	1	1034	1	0.00
17/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	4014	4	4014	4	0.00
17/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	672	1	672	1	0.00
17/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1554	2	1554	2	6,000.00
17/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	1057	1	1057	1	0.00
17/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	282	0	282	0	6,000.00
17/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	1012	1	1012	1	0.00
17/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	1915	2	1915	2	0.00
17/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	3776	4	3776	4	0.00
17/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	367	0	367	0	6,000.00
17/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	1852	2	1852	2	0.00
17/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	2505	3	2505	3	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	1324	1	1324	1	0.00
17/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	1883	2	1883	2	0.00
17/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	869	1	869	1	23,230.00
17/01/2020	R186 On 06-August-20			Bond Future	8.29	112.2551	8.2871	112.2551	0.00
17/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2217	2	2217	2	0.00
17/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2246	2	2246	2	0.00
17/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2188	2	2188	2	0.00
17/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	1810	2	1810	2	0.00
17/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	1787	2	1787	2	0.00
17/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	1765	2	1765	2	0.00
17/01/2020	R186 On 05-November-20			Bond Future	8.34	114.3614	8.3409	114.3614	0.00
17/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3255	3	3255	3	0.00
17/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3224	3	3224	3	0.00
17/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2333	2	2333	2	3,500.00
17/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	5366	5	5366	5	0.00
17/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1220	1	1220	1	3,500.00
17/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3193	3	3193	3	0.00
17/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	3768	4	3768	4	0.00
17/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1688	2	1688	2	0.00
17/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	878	1	878	1	3,500.00
17/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	2338	2	2338	2	0.00
17/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1706	2	1706	2	0.00
17/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1670	2	1670	2	0.00
17/01/2020	R197 On 06-February-20			Bond Future	301.39	301.4516	301.3866	301.4516	2,540.00
17/01/2020	R197 On 07-May-20			Bond Future	306.82	306.9892	306.8168	306.9892	0.00
17/01/2020	R197 On 06-August-20			Bond Future	304.74	305.0517	304.7427	305.0517	0.00
17/01/2020	R197 On 05-November-20			Bond Future	310.23	310.7758	310.2256	310.7758	0.00
17/01/2020	R202 On 06-February-20			Bond Future	225.86	225.9098	225.8648	225.9098	8,469.00
17/01/2020	R202 On 07-May-20			Bond Future	229.93	230.0598	229.9344	230.0598	0.00
17/01/2020	R202 On 06-August-20			Bond Future	230.07	230.2952	230.0669	230.2952	0.00
17/01/2020	R202 On 05-November-20			Bond Future	234.21	234.6166	234.2068	234.6166	0.00
17/01/2020	R208 On 06-February-20			Bond Future	6.58	102.6592	6.5771	102.6592	16,919.00
17/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
17/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
17/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	495	0	495	0	0.00
17/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	473	0	473	0	0.00
17/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	484	0	484	0	0.00
17/01/2020	R208 On 07-May-20			Bond Future	6.39	101.1164	6.3928	101.1164	60.00
17/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
17/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
17/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
17/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1361	1	1361	1	0.00
17/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1370	1	1370	1	0.00
17/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1353	1	1353	1	0.00
17/01/2020	R208 On 06-August-20			Bond Future	6.02	102.9841	6.0242	102.9841	0.00
17/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	13	0	13	0	0.00
17/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	13	0	13	0	0.00
17/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	12	0	12	0	0.00
17/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	306	0	306	0	0.00
17/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	301	0	301	0	0.00
17/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	296	0	296	0	0.00
17/01/2020	R208 On 05-November-20			Bond Future	5.22	101.5063	5.2193	101.5063	0.00
17/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	29	0	29	0	0.00
17/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	28	0	28	0	0.00
17/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	27	0	27	0	0.00
17/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	197	0	197	0	0.00
17/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	200	0	200	0	0.00
17/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	194	0	194	0	0.00
17/01/2020	R209 On 06-February-20			Bond Future	9.81	73.5887	9.8068	73.5887	101,901.00
17/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	176	0	176	0	0.00
17/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	80	0	80	0	7,500.00
17/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	188	0	188	0	0.00
17/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	165	0	165	0	0.00
17/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	2137	2	2137	2	0.00
17/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	2083	2	2083	2	0.00
17/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	2712	3	2712	3	0.00
17/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	2029	2	2029	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2020	R209 On 07-May-20			Bond Future	9.88	71.7712	9.8799	71.7712	0.00
17/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	785	1	785	1	0.00
17/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	825	1	825	1	0.00
17/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	805	1	805	1	0.00
17/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3488	4	3488	4	0.00
17/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3443	4	3443	4	0.00
17/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3533	4	3533	4	0.00
17/01/2020	R209 On 06-August-20			Bond Future	9.95	73.0890	9.9539	73.0890	0.00
17/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
17/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
17/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
17/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	36216	36	36216	36	0.00
17/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	36324	36	36324	36	0.00
17/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	36107	36	36107	36	0.00
17/01/2020	R209 On 05-November-20			Bond Future	10.03	71.3123	10.0302	71.3123	0.00
17/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	3357	3	3357	3	0.00
17/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3419	3	3419	3	0.00
17/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3388	3	3388	3	0.00
17/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3511	4	3511	4	0.00
17/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3481	4	3481	4	0.00
17/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3541	4	3541	4	0.00
17/01/2020	R210 On 06-February-20			Bond Future	187.42	187.6617	187.4215	187.6617	1,721.00
17/01/2020	R210 On 07-May-20			Bond Future	188.17	188.4803	188.1700	188.4803	220.00
17/01/2020	R210 On 06-August-20			Bond Future	191.64	192.0375	191.6381	192.0375	0.00
17/01/2020	R210 On 05-November-20			Bond Future	192.39	192.9405	192.3867	192.9405	0.00
17/01/2020	R212 On 06-February-20			Bond Future	161.63	161.6363	161.6321	161.6363	7,763.00
17/01/2020	R212 On 07-May-20			Bond Future	164.54	164.6055	164.5442	164.6055	0.00
17/01/2020	R212 On 06-August-20			Bond Future	165.30	165.4365	165.3015	165.4365	0.00
17/01/2020	R212 On 05-November-20			Bond Future	168.28	168.5409	168.2758	168.5409	0.00
17/01/2020	R213 On 06-February-20			Bond Future	9.24	87.8201	9.2371	87.8201	20,142.00
17/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	877	1	877	1	0.00
17/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	843	1	843	1	0.00
17/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	810	1	810	1	0.00
17/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	642	1	642	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	669	1	669	1	0.00
17/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	615	1	615	1	0.00
17/01/2020	R213 On 07-May-20			Bond Future	9.30	85.8600	9.3045	85.8600	0.00
17/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	977	1	977	1	0.00
17/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	999	1	999	1	0.00
17/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	1021	1	1021	1	0.00
17/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	2756	3	2756	3	0.00
17/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	2835	3	2835	3	0.00
17/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	2795	3	2795	3	0.00
17/01/2020	R213 On 06-August-20			Bond Future	9.37	87.4381	9.3723	87.4381	0.00
17/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2250	2	2250	2	0.00
17/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2309	2	2309	2	0.00
17/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2280	2	2280	2	0.00
17/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2709	3	2709	3	0.00
17/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2679	3	2679	3	0.00
17/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2739	3	2739	3	0.00
17/01/2020	R213 On 05-November-20			Bond Future	9.45	85.5298	9.4475	85.5298	0.00
17/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3526	4	3526	4	0.00
17/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3558	4	3558	4	0.00
17/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3590	4	3590	4	0.00
17/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2655	3	2655	3	0.00
17/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2705	3	2705	3	0.00
17/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2680	3	2680	3	0.00
17/01/2020	R214 On 06-February-20			Bond Future	10.02	72.1484	10.0227	72.1484	19,134.00
17/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	168	0	168	0	0.00
17/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	192	0	192	0	0.00
17/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	2670	3	2670	3	0.00
17/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	37	0	37	0	1,000.00
17/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	428	0	428	0	1,000.00
17/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	180	0	180	0	0.00
17/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	2206	2	2206	2	0.00
17/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3455	4	3455	4	0.00
17/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	2150	2	2150	2	0.00
17/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	1439	2	1439	2	0.00

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17/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	2263	2	2263	2	0.00
17/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	145	0	145	0	1,000.00
17/01/2020	R214 On 07-May-20			Bond Future	10.09	70.1581	10.0943	70.1581	0.00
17/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	1034	1	1034	1	0.00
17/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	1059	1	1059	1	0.00
17/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	286	0	286	0	1,250.00
17/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1434	1	1434	1	1,250.00
17/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4320	4	4320	4	0.00
17/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	1010	1	1010	1	0.00
17/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3295	3	3295	3	0.00
17/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2643	3	2643	3	0.00
17/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	5667	6	5667	6	0.00
17/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	809	1	809	1	1,250.00
17/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	3251	3	3251	3	0.00
17/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	3207	3	3207	3	0.00
17/01/2020	R214 On 06-August-20			Bond Future	10.17	71.4461	10.1664	71.4461	0.00
17/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2308	2	2308	2	0.00
17/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2338	2	2338	2	0.00
17/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2368	2	2368	2	0.00
17/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3510	4	3510	4	0.00
17/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3581	4	3581	4	0.00
17/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3546	4	3546	4	0.00
17/01/2020	R214 On 05-November-20			Bond Future	10.24	69.4924	10.2435	69.4924	0.00
17/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3692	4	3692	4	0.00
17/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	3724	4	3724	4	0.00
17/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3660	4	3660	4	0.00
17/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3682	4	3682	4	0.00
17/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3651	4	3651	4	0.00
17/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3620	4	3620	4	0.00
17/01/2020	R248 On 06-February-20			Bond Future	10.16	90.7463	10.1637	90.7463	96,980.00
17/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	58	0	58	0	0.00
17/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	48	0	48	0	0.00
17/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	53	0	53	0	0.00
17/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	3989	4	3989	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	3822	4	3822	4	0.00
17/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	3905	4	3905	4	0.00
17/01/2020	R248 On 07-May-20			Bond Future	10.24	87.9514	10.2392	87.9514	0.00
17/01/2020	R248 On 07-May-20	10.70	Call	Bond Future	4773	5	4773	5	0.00
17/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	884	1	884	1	0.00
17/01/2020	R248 On 07-May-20	10.20	Call	Bond Future	2313	2	2313	2	0.00
17/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	934	1	934	1	0.00
17/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	909	1	909	1	0.00
17/01/2020	R248 On 07-May-20	9.69	Call	Bond Future	695	1	695	1	300.00
17/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	4757	5	4757	5	0.00
17/01/2020	R248 On 07-May-20	10.20	Put	Bond Future	2630	3	2630	3	300.00
17/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	4819	5	4819	5	0.00
17/01/2020	R248 On 07-May-20	9.69	Put	Bond Future	5333	5	5333	5	0.00
17/01/2020	R248 On 07-May-20	10.70	Put	Bond Future	1191	1	1191	1	300.00
17/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	4696	5	4696	5	0.00
17/01/2020	R248 On 06-August-20			Bond Future	10.32	89.5657	10.3157	89.5657	0.00
17/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	558	1	558	1	20,640.00
17/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	3075	3	3075	3	0.00
17/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	3152	3	3152	3	0.00
17/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	318	0	318	0	3,000.00
17/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	3113	3	3113	3	0.00
17/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	4124	4	4124	4	0.00
17/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	4081	4	4081	4	0.00
17/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	12015	12	12015	12	0.00
17/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	4166	4	4166	4	0.00
17/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	9829	10	9829	10	0.00
17/01/2020	R248 On 05-November-20			Bond Future	10.40	86.8119	10.3969	86.8119	0.00
17/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	3164	3	3164	3	0.00
17/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	3130	3	3130	3	0.00
17/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	3096	3	3096	3	0.00
17/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	6097	6	6097	6	0.00
17/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	6146	6	6146	6	0.00
17/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	6047	6	6047	6	0.00